

$$\mathbf{Y}_i^{\text{sim}(k)*} = \text{var}(\mathbf{Y}_i)^{-1/2} (\mathbf{Y}_i^{\text{sim}(k)} - E(\mathbf{Y}_i))$$

$$\mathbf{Y}_i^* = \text{var}(\mathbf{Y}_i)^{-1/2} (\mathbf{Y}_i - E(\mathbf{Y}_i))$$

$$\text{pde}_{ij} = F_{ij}^*(y_{ij}^*) \approx \frac{1}{K} \sum_{k=1}^K \delta_{ijk}^*$$

where $\delta_{ijk}^* = 1$ if $y_{ij}^{\text{sim}(k)*} < y_{ij}^*$ and 0 otherwise.